

HIMI Index - F/F

HIMI Account Number: J0000002

Data Source : Transaction Files

Evaluation Date : 1997-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Trading	bid	weight	Value	Duration
				Value	price			YTW
NVA.PR.A	5.2126 %	3.8302 %	-0.2081	513,643	24.7000	20 %	98,800	17.08
NT.PR.F	5.1205 %	3.4479 %	-0.0287	400,236	24.9000	20 %	99,600	17.48
TOC.PR.C	5.0000 %	4.0444 %	-0.3289	615,590	25.0000	20 %	100,000	16.45
BBD.PR.B	5.4890 %	4.6857 %	2.2565	7,569,407	25.0500	20 %	100,200	15.37
BCE.PR.S	5.1969 %	3.3612 %	-0.6140	255,248	25.4000	20 %	101,600	17.45
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	5.2039 %	3.8730 %	0.2147	1,872,367		100 %	500,200	16.77

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HIMI Index - Split Share
 HIMI Account Number: J0000005

Data Source : Transaction Files

Evaluation Date : 1997-05-30

Evaluation Timing : Trade Date

<u>Ticker</u>	<u>Current Yield</u>	<u>to-Worst</u>	<u>Price</u>	<u>Average</u>	<u>Holdings</u>	<u>Holdings</u>	<u>Market</u>	<u>Modified</u>
	<u>Bid</u>	<u>(at Disparity</u>	<u>Trading</u>	<u>Value</u>	<u>bid</u>	<u>weight</u>	<u>Value</u>	<u>Duration</u>
		<u>Bid)</u>			<u>price</u>			<u>YTW</u>
PIC.PR.A	5.6373 %	5.5001 %	0.0956	135,433	15.3000	100 %	102,005	5.33
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>5.6373 %</u>	<u>5.5001 %</u>	<u>0.0956</u>	<u>135,433</u>		<u>100 %</u>	<u>102,005</u>	<u>5.33</u>

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HIMI Index - Op Ret

HIMI Account Number:J0000004

Data Source : Transaction Files

Evaluation Date : 1997-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)		Trading	-	-	Value	Duration
		Bid)		Value	bid	weight		YTW
					price			
W.PR.F	4.7573 %	4.3888 %	-0.6485	129,672	25.7500	3 %	103,000	4.07
BNS.PR.D	8.9458 %	2.9304 %	0.2666	131,528	25.8500	3 %	103,400	0.41
CM.PR.N	5.2625 %	5.1498 %	-0.1396	1,144,708	25.9000	3 %	103,600	7.88
CU.PR.V	5.0962 %	3.1442 %	-0.0082	41,754	26.0000	3 %	104,000	1.82
NSI.PR.A	5.7143 %	4.7156 %	0.0000	39,355	26.2500	3 %	105,000	2.99
CM.PR.M	5.3726 %	5.0901 %	-0.1479	372,362	26.3000	3 %	105,200	7.73
BMO.PR.F	5.2776 %	4.9272 %	-0.5334	3,337,060	26.3000	3 %	105,200	7.70
NA.PR.I	6.0861 %	5.3965 %	-0.3352	36,490	26.7000	3 %	106,800	4.30
CM.PR.L	5.5626 %	5.0970 %	-0.0442	86,469	26.7500	3 %	107,000	7.08
BCE.PR.P	5.9259 %	4.8328 %	0.2742	90,065	27.0000	3 %	108,000	4.35
GWO.PR.A	6.9188 %	3.4805 %	0.0000	108,446	27.1000	3 %	108,400	1.70
PWF.PR.C	6.2724 %	4.8624 %	0.0000	51,597	27.9000	4 %	111,600	5.13
NA.PR.H	7.1429 %	5.3325 %	0.0000	28,505	28.0000	4 %	112,000	4.13
CM.PR.K	6.2278 %	4.4346 %	-0.2843	94,522	28.1000	4 %	112,400	3.11
LON.PR.E	6.3943 %	4.8828 %	0.2638	47,445	28.1500	4 %	112,600	4.60
BNS.PR.H	5.9858 %	4.9906 %	-0.1352	126,962	28.2000	4 %	112,800	4.97
BNS.PR.E	6.3404 %	4.7976 %	0.1786	94,245	28.2000	4 %	112,800	4.86
LON.PR.D	6.4177 %	4.8558 %	0.2308	72,699	28.2500	4 %	113,000	4.60
CFS.PR.B	6.4605 %	4.8892 %	0.0000	57,043	28.4500	4 %	113,800	5.01
RY.PR.G	7.4561 %	2.9597 %	-0.4307	133,762	28.5000	4 %	114,000	2.27
GWO.PR.B	6.5368 %	5.0375 %	0.4316	26,816	28.5000	4 %	114,000	4.91
BNS.PR.F	6.1955 %	4.7761 %	-0.2179	102,068	28.6500	4 %	114,600	4.42
BNS.PR.G	6.1082 %	4.8325 %	-0.2514	142,109	28.6500	4 %	114,600	4.78
RY.PR.J	6.1847 %	4.5067 %	-0.2404	125,710	28.7000	4 %	114,800	5.28
TD.PR.H	6.1632 %	4.5560 %	-0.5032	97,137	28.8000	4 %	115,200	4.25
GWO.PR.C	6.5695 %	4.9000 %	0.0000	68,777	29.5000	4 %	118,000	4.46
BMO.PR.E	7.4013 %	2.9222 %	-0.9382	216,622	30.4000	4 %	121,600	3.25
RY.PR.H	7.3770 %	3.7113 %	-0.5329	163,506	30.5000	4 %	122,000	3.78
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
6.3089 %	4.5103 %	-0.1372	247,564			100 %	3,109,400	4.41

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HIMI Index - Floater

HIMI Account Number: J0000003

Data Source : Transaction Files

Evaluation Date : 1997-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	Trading		bid	weight	Value	Duration
		Bid)	Value		price			YTW
TFC.PR.A	4.2303 %	4.2828 %	0.7028	108,418	19.6500	12 %	78,600	16.77
MMF.PR.A	3.8427 %	3.8965 %	-0.0971	26,886	22.2500	14 %	89,000	17.60
AL.PR.F	3.7738 %	3.7812 %	-1.4837	105,087	23.6000	14 %	94,400	17.81
TOC.PR.B	3.5148 %	3.5277 %	-2.0400	60,002	23.6500	15 %	94,600	18.32
PWF.PR.A	3.5000 %	3.4981 %	0.5073	69,777	23.7500	15 %	95,000	18.47
CM.PR.E	3.3106 %	3.3142 %	0.0000	35,967	24.7500	15 %	99,000	18.88
AL.PR.E	4.7030 %	-11.7548 %	1.6447	159,814	25.2500	16 %	101,000	0.08
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	<u>3.8344 %</u>	<u>1.3003 %</u>	<u>-0.1107</u>	<u>81,095</u>		<u>100 %</u>	<u>651,600</u>	<u>15.24</u>

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HIMI Index - Perpetual (Premium)

HIMI Account Number: J0000007

Data Source : Transaction Files

Evaluation Date : 1997-05-30

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity	Trading		-	-	Value	Duration
		Bid)	Value		bid	weight		-
					price			YTW
TAU.PR.T	7.8505 %	-67.8887 %	-0.9561	32,764	26.7500	24 %	107,000	0.10
CM.PR.I	8.3181 %	4.2324 %	2.0921	161,507	27.3500	25 %	109,400	0.95
BMO.PR.D	7.9505 %	3.3005 %	-0.7260	132,309	28.3000	25 %	113,200	2.17
RY.PR.F	7.8125 %	2.9754 %	-1.2281	95,644	28.8000	26 %	115,200	2.26
Cash						0 %	0	
Dividends Due						0 %	0	
Income Tax Due						0 %	0	
Capital Gains Tax Due						0 %	0	
	7.9811 %	-13.6796 %	-0.2183	106,048		100 %	444,800	1.39

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